

FIG. 1

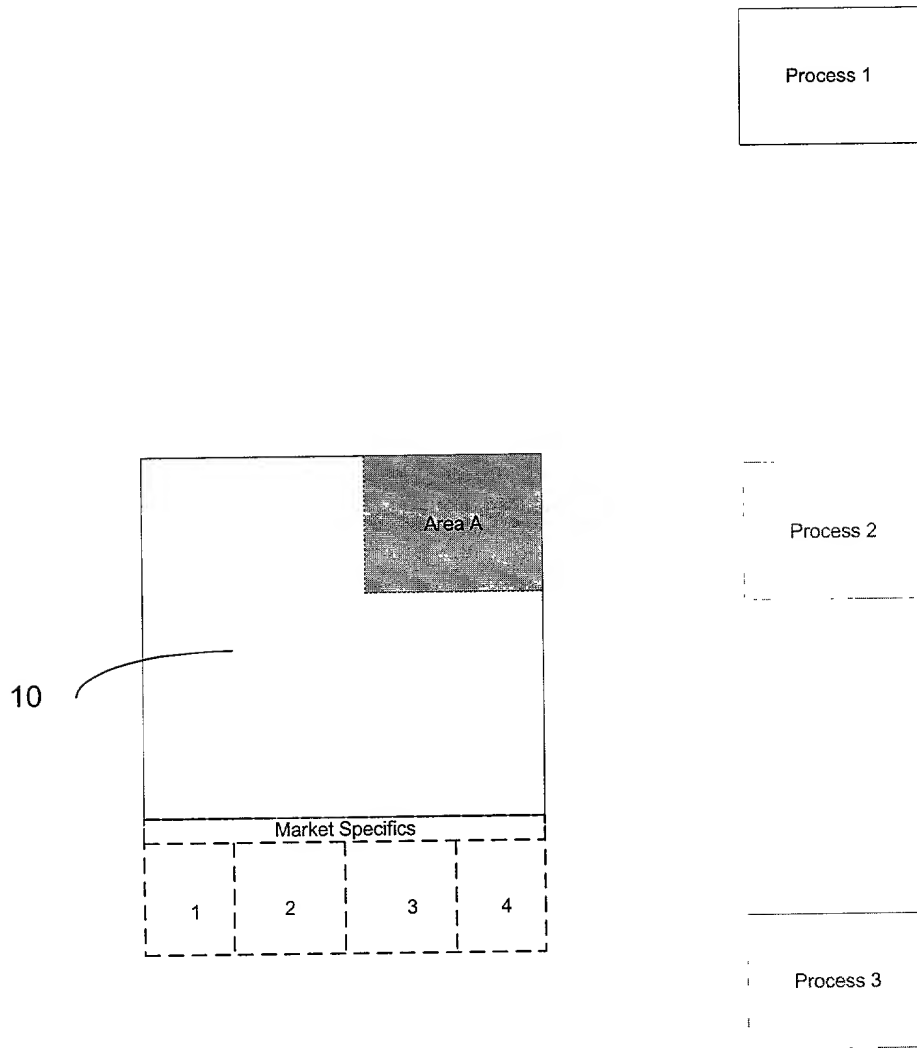


Figure 1

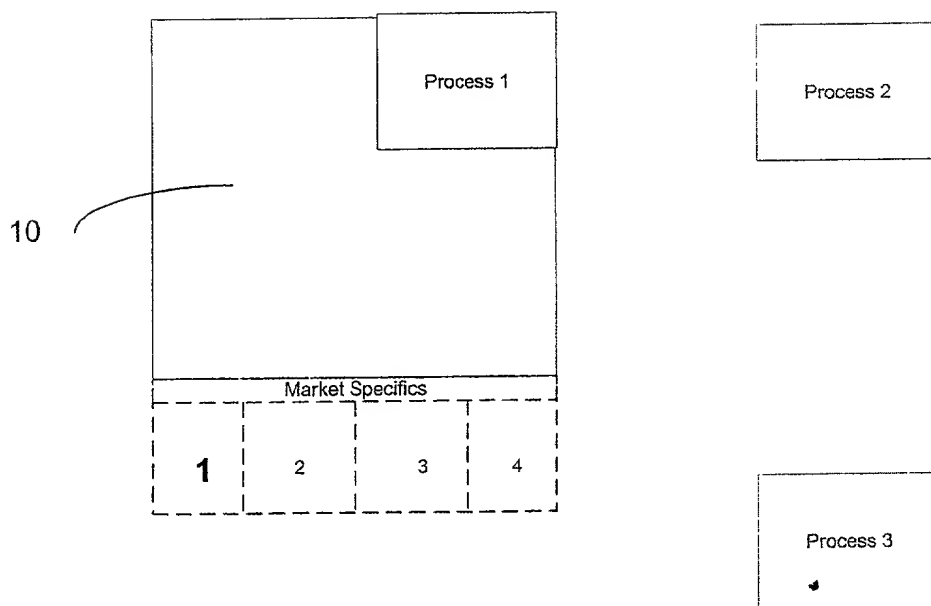


Figure 2

TOP SECRET

| Administration Tool | | | | | | | | | | | | |
|--|----------|-----------------|----------------|------|------------|---------|----------|----------|------------|----------|--------------------------|--|
| File View Server Look'nTeel Help | | | | | | | | | | | | |
| Order Tracker Algorithm Configuration Server Monitor | | | | | | | | | | | | |
| New Expand all Collapse ... Details Fire event Suspend Resume Cancel | | | | | | | | | | | | |
| all | | | | | | | | | | | | |
| Id | Created | Tag | Algorithm/Type | Side | Instrum... | Price | Quantity | Executed | To execute | % Com... | Susp. | |
| cipher-46t | | | | | | | | | | | | |
| 360 | 08:57:56 | | TWVWAP | Buy | AXP | | 200000.0 | 63351.0 | 136549.0 | 31.68 | <input type="checkbox"/> | |
| 10680 | 10:51:56 | MarketMaking-66 | Limit | Buy | AXP | 50.3125 | 2823.0 | 523.0 | 2300.0 | 18.53 | <input type="checkbox"/> | |
| 420 | 09:07:30 | | TWVWAP | Buy | BUD | | 88470.0 | 21838.0 | 66632.0 | 24.68 | <input type="checkbox"/> | |
| 10640 | 10:51:40 | MarketMaking-48 | Limit | Buy | BUD | 78.975 | 1187.0 | 0.0 | 1187.0 | 0.0 | <input type="checkbox"/> | |
| 440 | 09:08:38 | | TWVWAP | Buy | MO | | 247240.0 | 68292.0 | 178948.0 | 27.62 | <input type="checkbox"/> | |
| 10460 | 10:49:12 | MarketMaking-40 | Limit | Buy | MO | 28.1875 | 2899.0 | 0.0 | 2899.0 | 0.0 | <input type="checkbox"/> | |
| 460 | 09:09:30 | | TWVWAP | Buy | UNH | | 45340.0 | 10777.0 | 34563.0 | 23.77 | <input type="checkbox"/> | |
| 10660 | 10:51:50 | MarketMaking-57 | Limit | Buy | UNH | 77.125 | 360.0 | 160.0 | 200.0 | 44.44 | <input type="checkbox"/> | |
| 480 | | | | | | | | | | | | |
| 700 | 09:19:09 | | TWVWAP | Sell | C | | 230130.0 | 72781.0 | 157349.0 | 31.63 | <input type="checkbox"/> | |
| 10520 | 10:50:00 | MarketMaking-68 | Limit | Sell | C | 60.5 | 3281.0 | 0.0 | 3281.0 | 0.0 | <input type="checkbox"/> | |
| 720 | 09:19:55 | | TWVWAP | Sell | C | | 230100.0 | 74454.0 | 155646.0 | 32.36 | <input type="checkbox"/> | |
| 10530 | 10:50:00 | MarketMaking-69 | Limit | Sell | C | 60.5 | 3281.0 | 0.0 | 3281.0 | 0.0 | <input type="checkbox"/> | |
| 850 | 09:22:18 | | TWVWAP | Buy | XOM | | 13600.0 | 3715.0 | 9885.0 | 27.32 | <input type="checkbox"/> | |
| 950 | 09:23:54 | | TWVWAP | Buy | NOK | | 188200.0 | 62228.0 | 125972.0 | 33.06 | <input type="checkbox"/> | |
| 920 | 09:23:58 | | TWVWAP | Buy | HON | | 180100.0 | 48113.0 | 131987.0 | 26.71 | <input type="checkbox"/> | |
| 10690 | 10:51:58 | MarketMaking-56 | Limit | Buy | HON | 53.375 | 1050.0 | 0.0 | 1050.0 | 0.0 | <input type="checkbox"/> | |
| 10710 | 10:52:29 | MarketMaking-57 | Limit | Buy | HON | 53.4375 | 690.0 | 0.0 | 690.0 | 0.0 | <input type="checkbox"/> | |

Figure 3

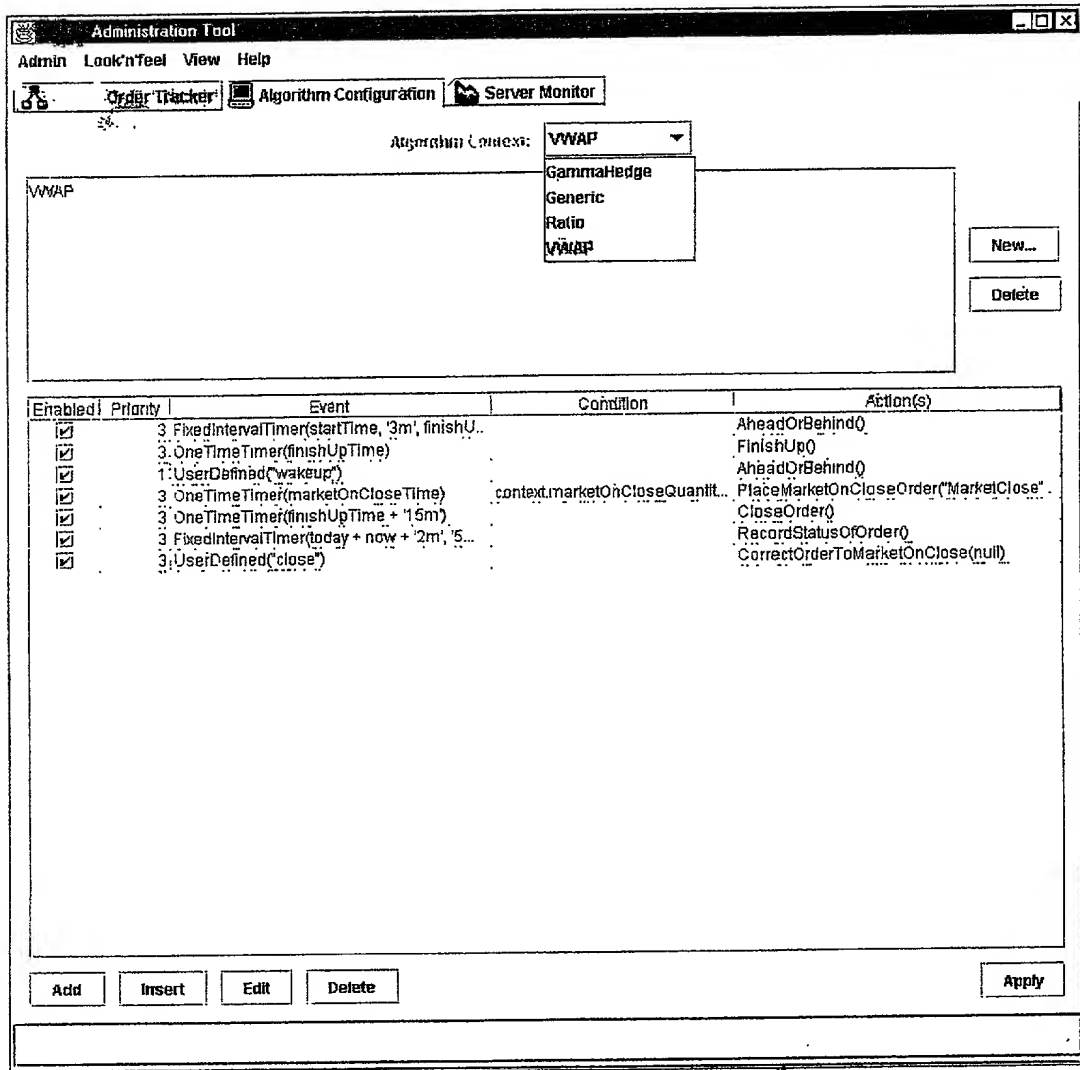


Figure 4

2025-07-28 14:00:00

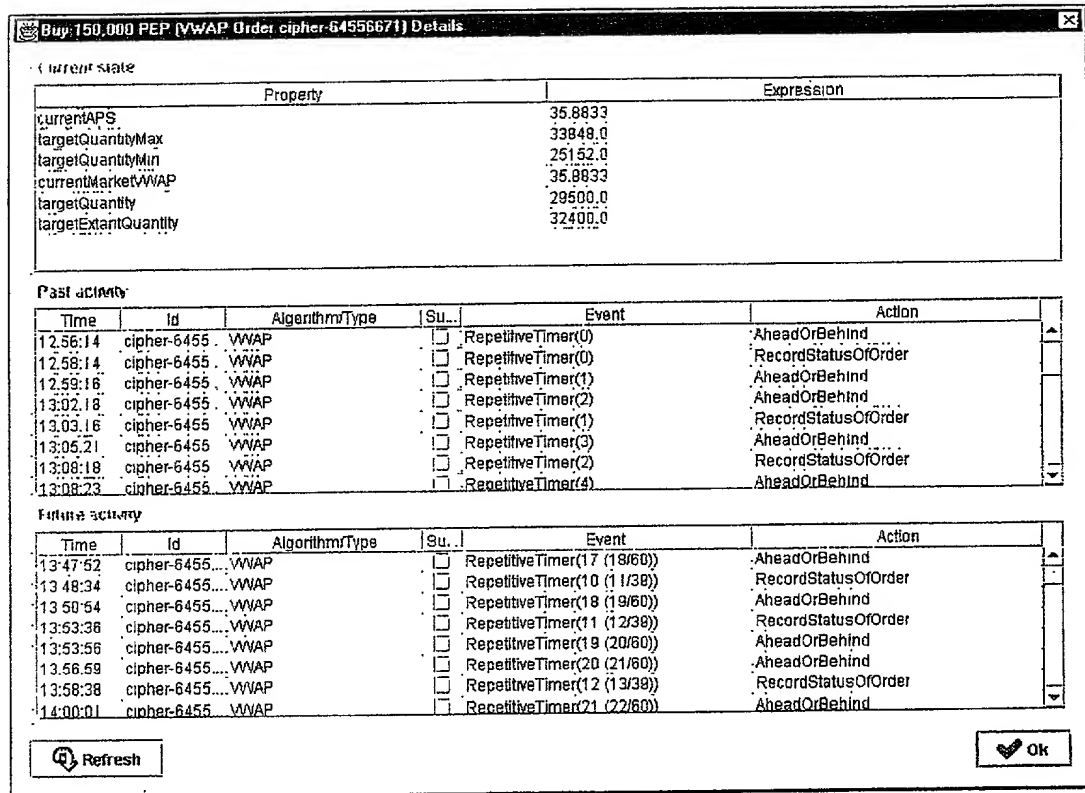


Figure 5

20

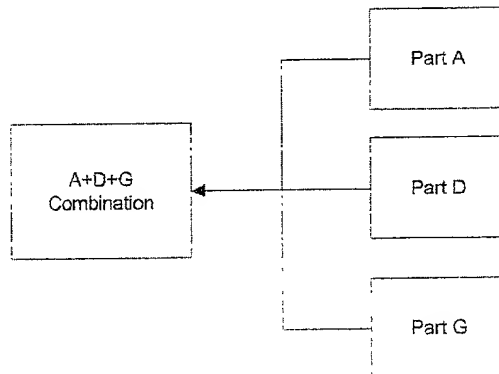
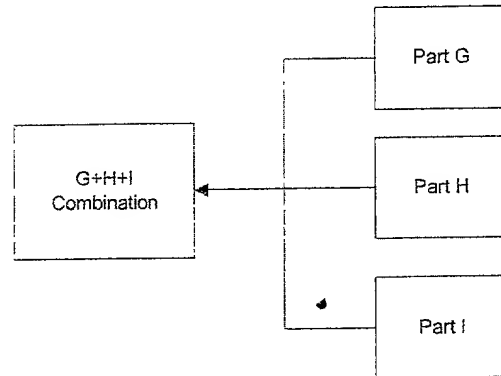
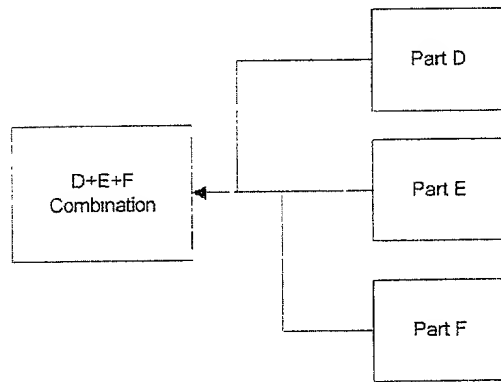
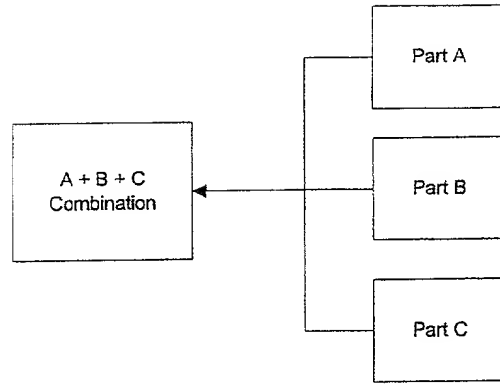
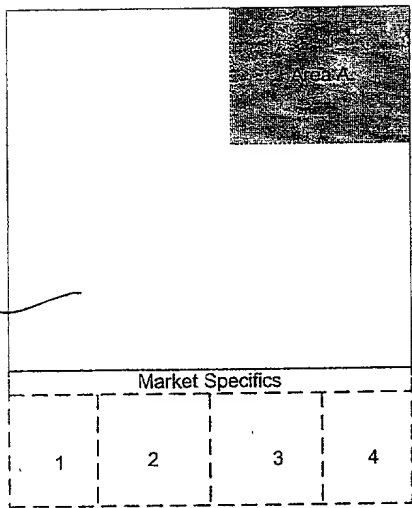


Figure 6

20

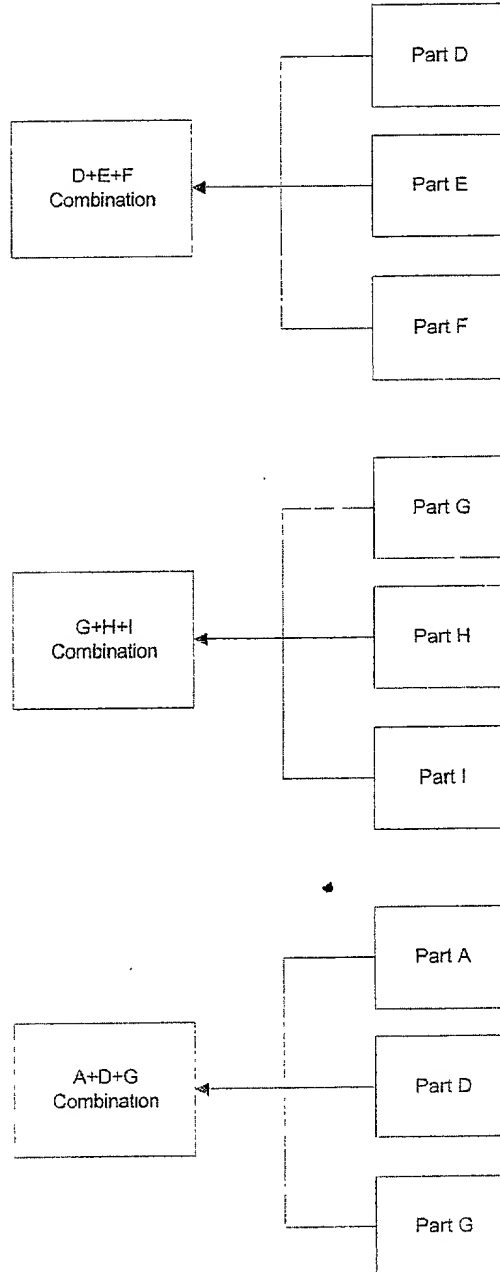
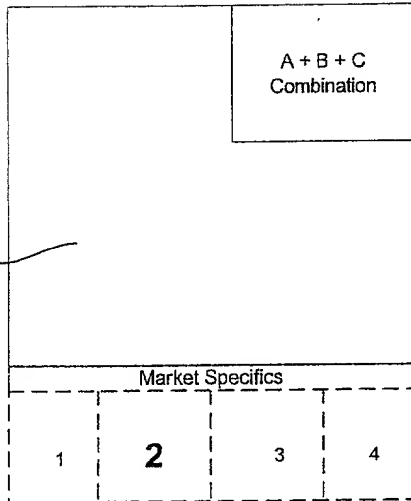


Figure 7

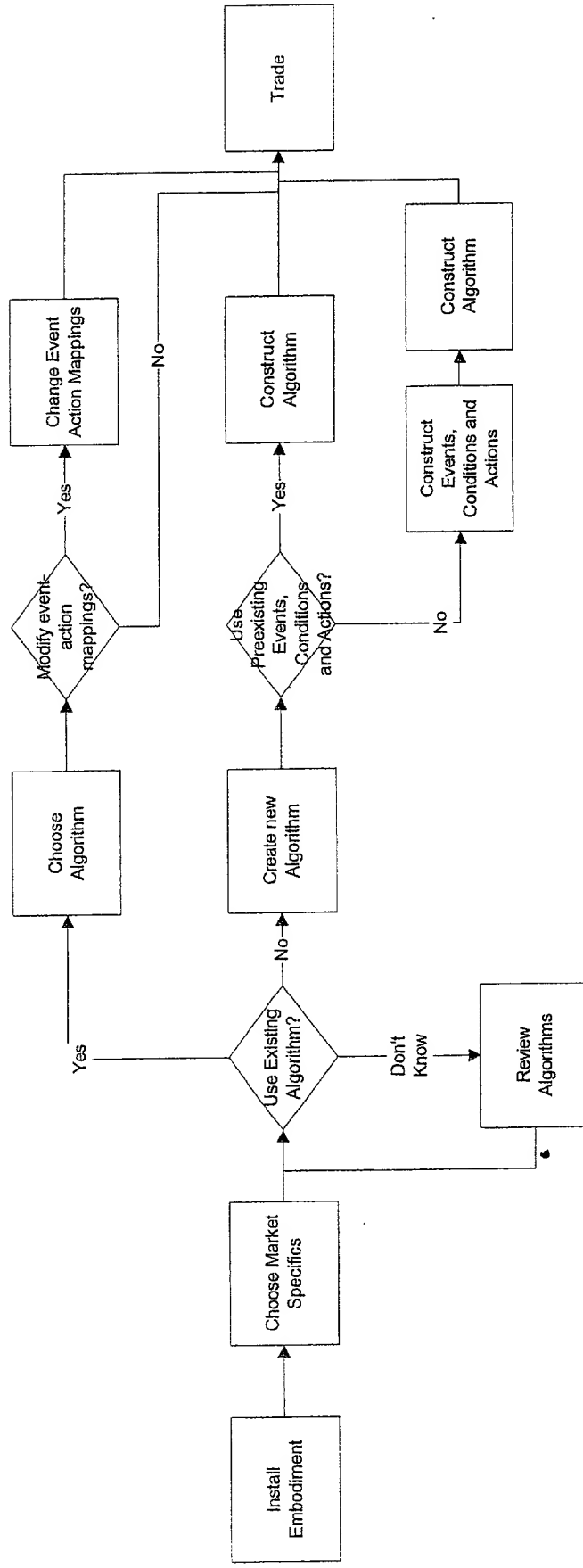


Figure 8

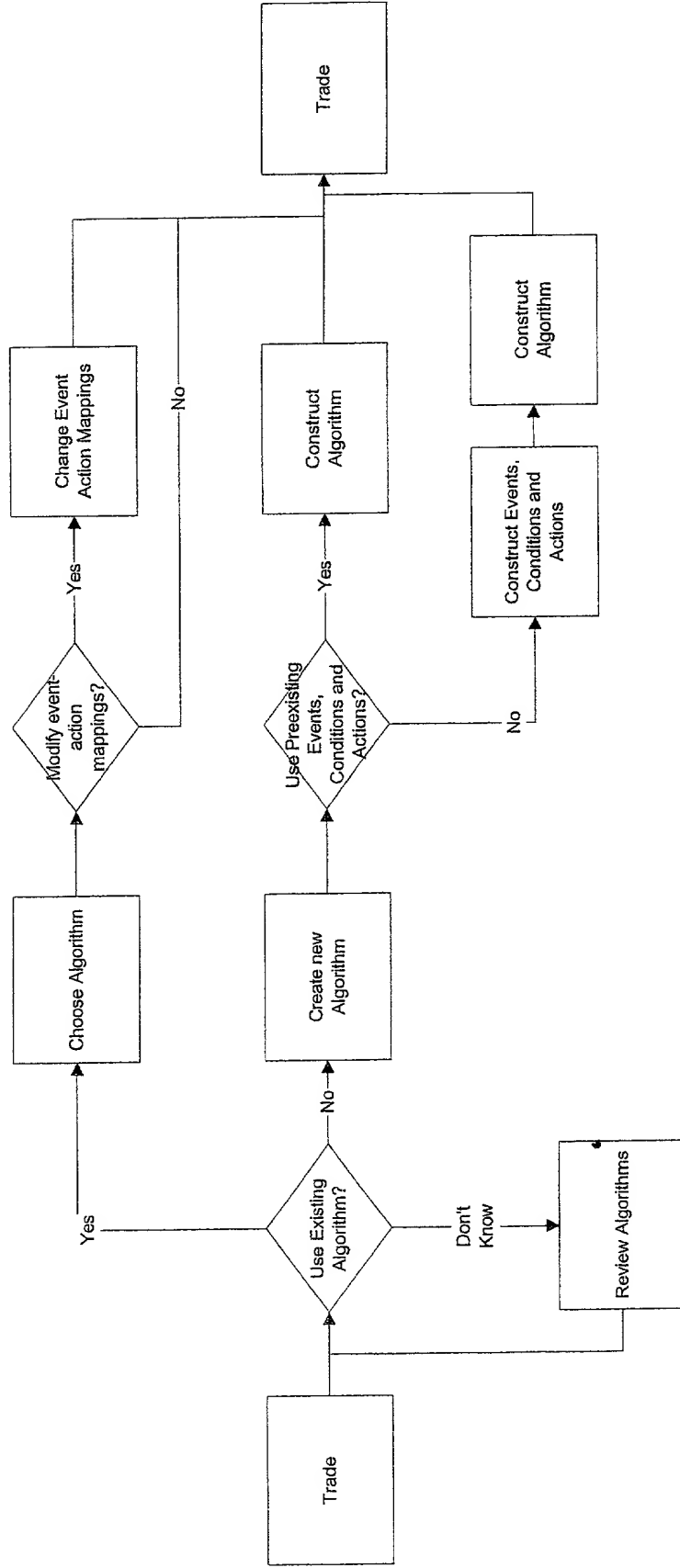


Figure 9

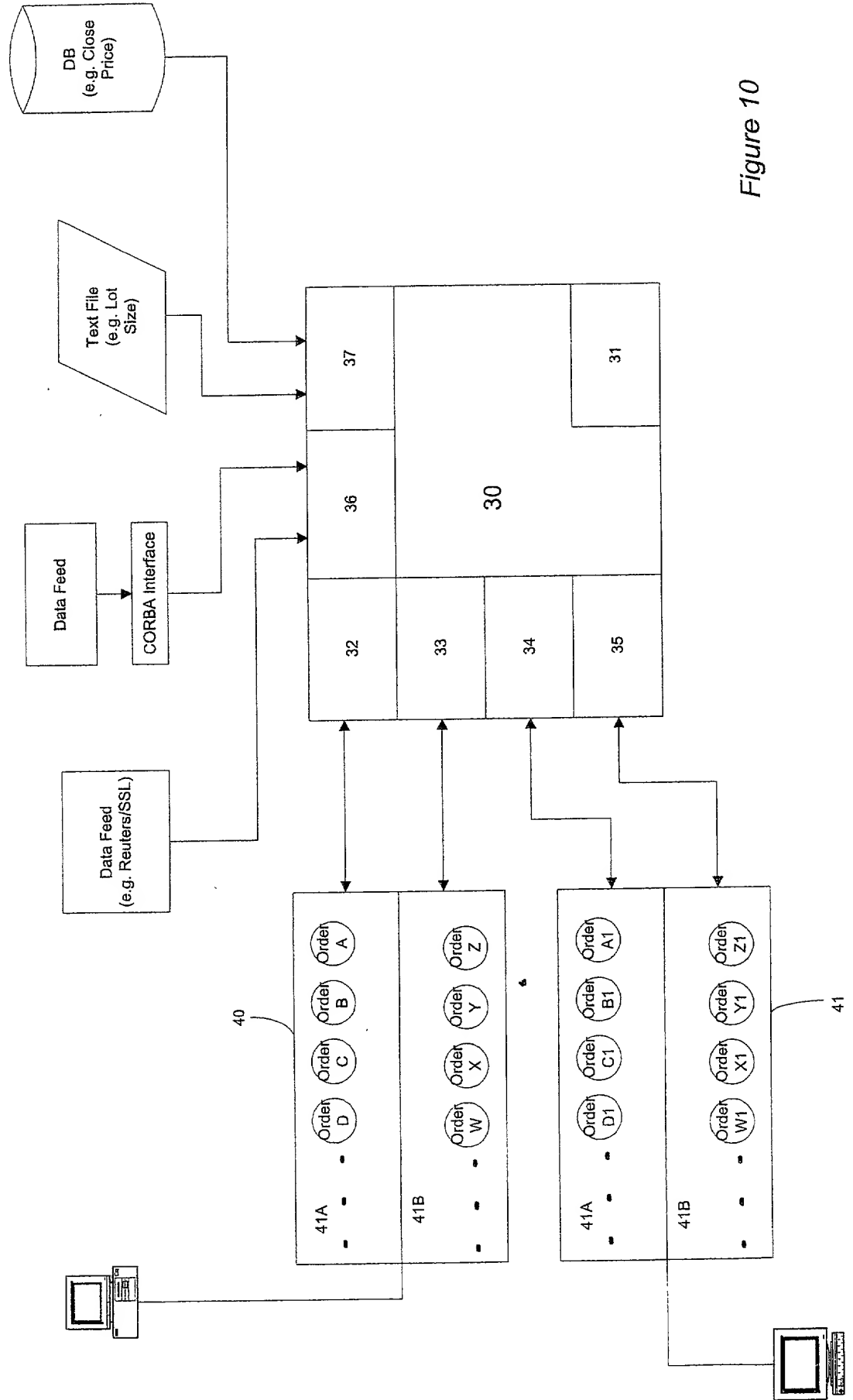


Figure 10

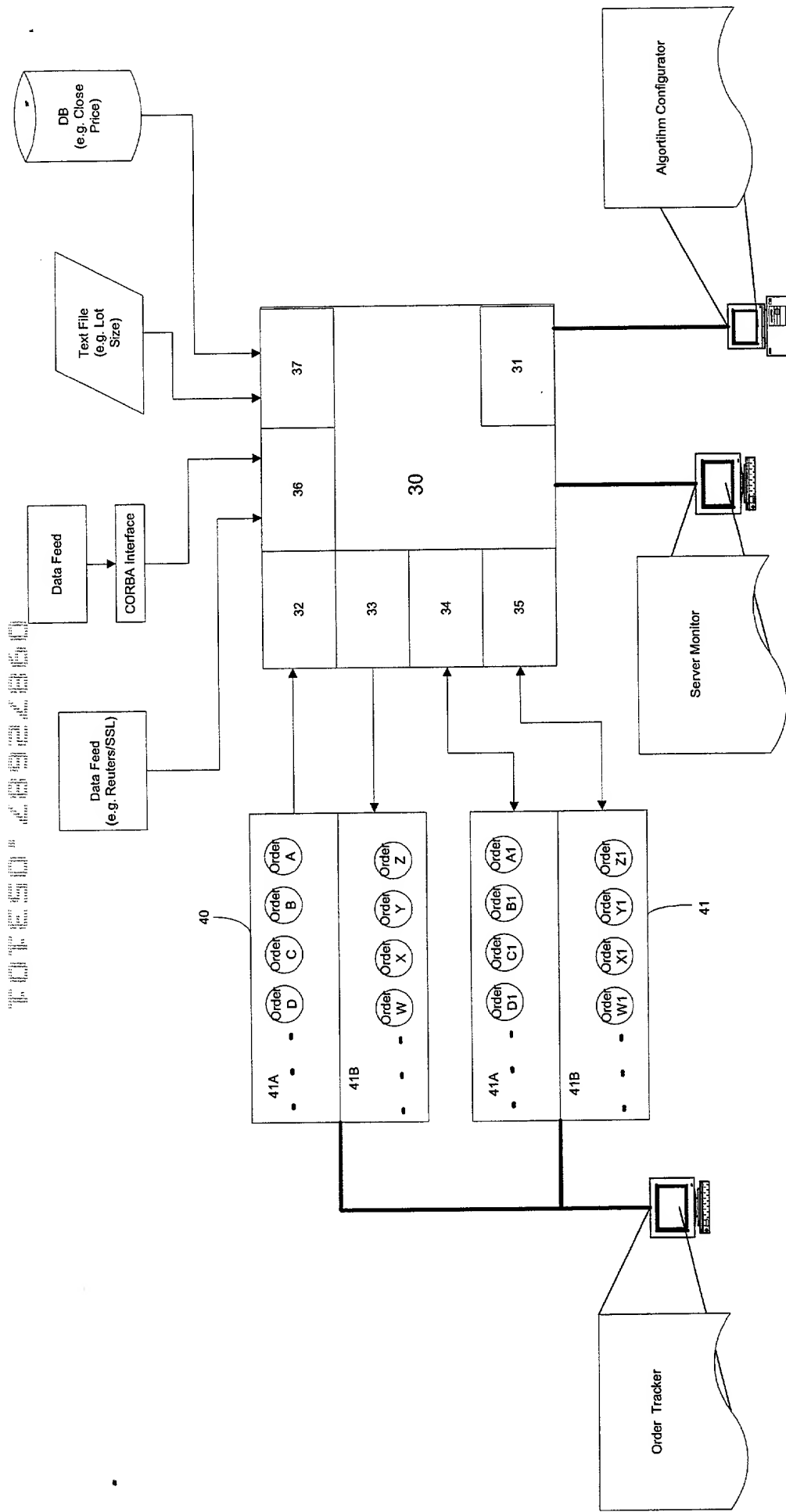


Figure 11A

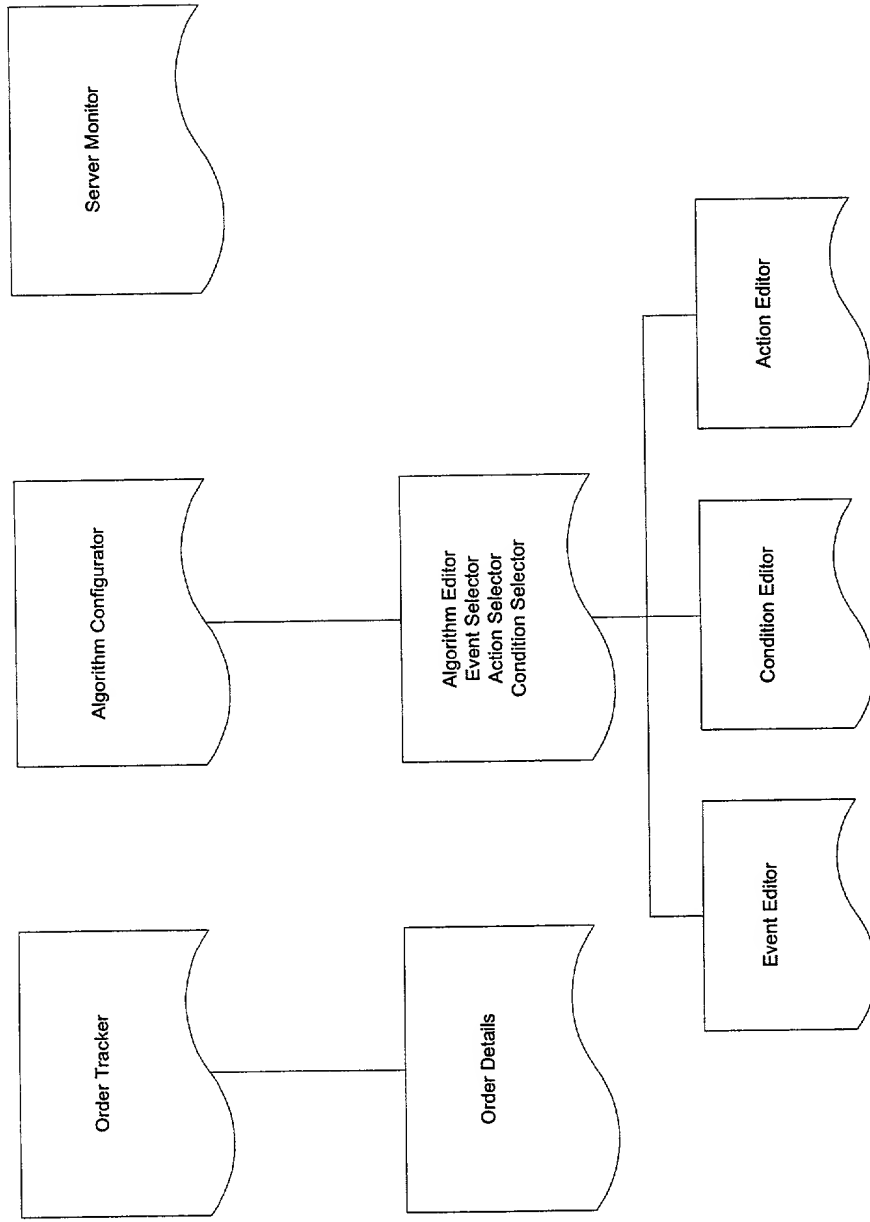


Figure 11B

2025-10-27 10:29:29

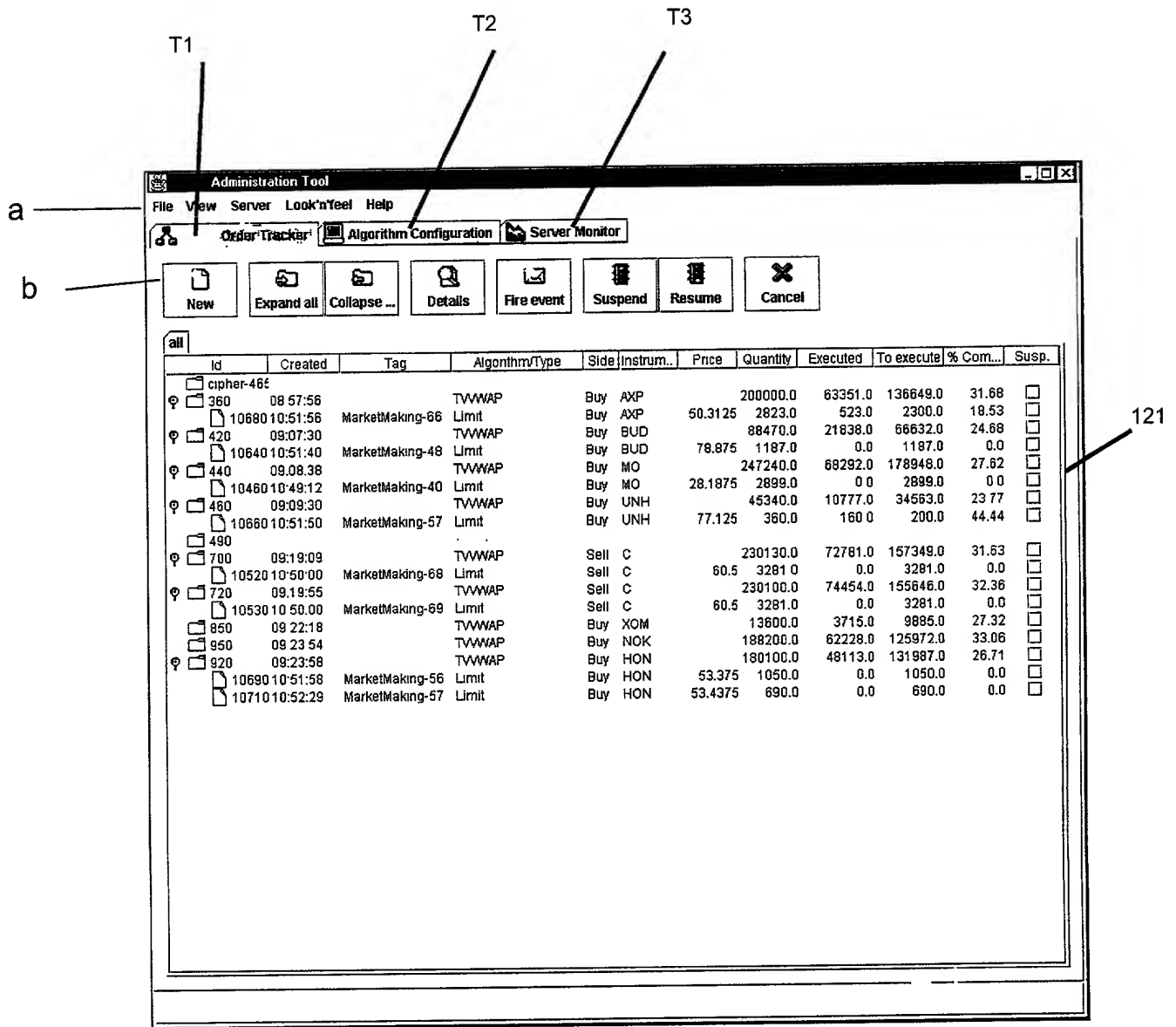


Figure 12

407650 4352360

131

132

133

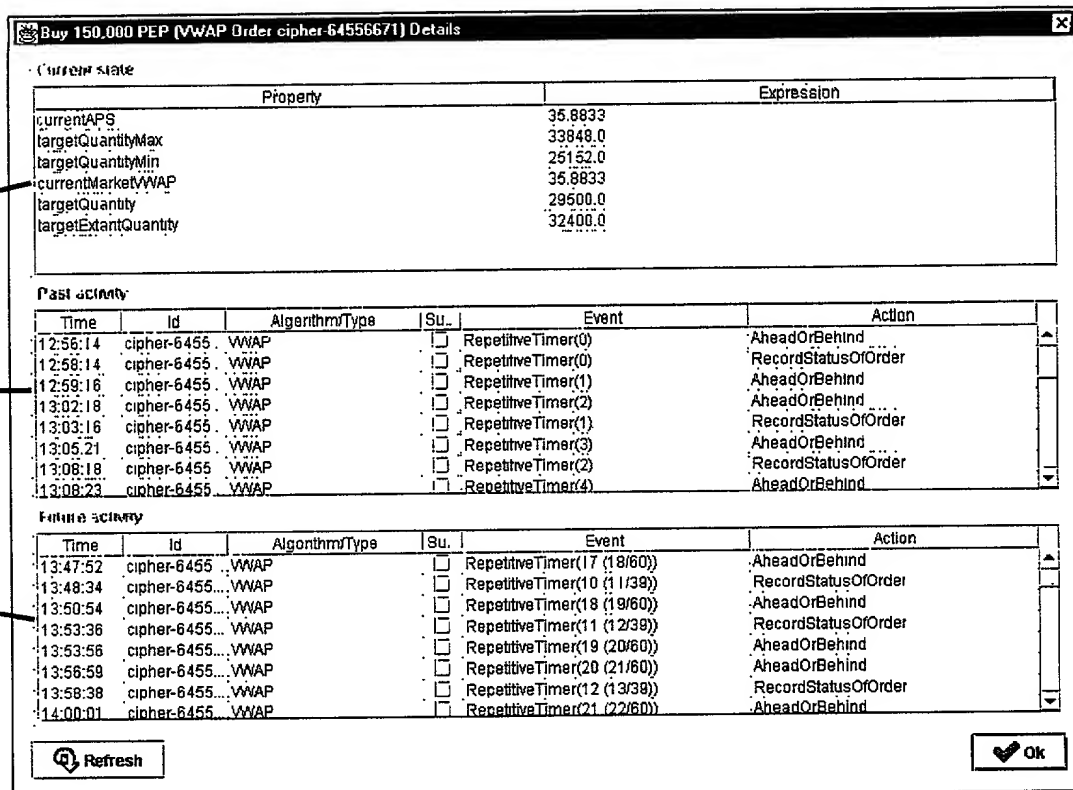


Figure 13

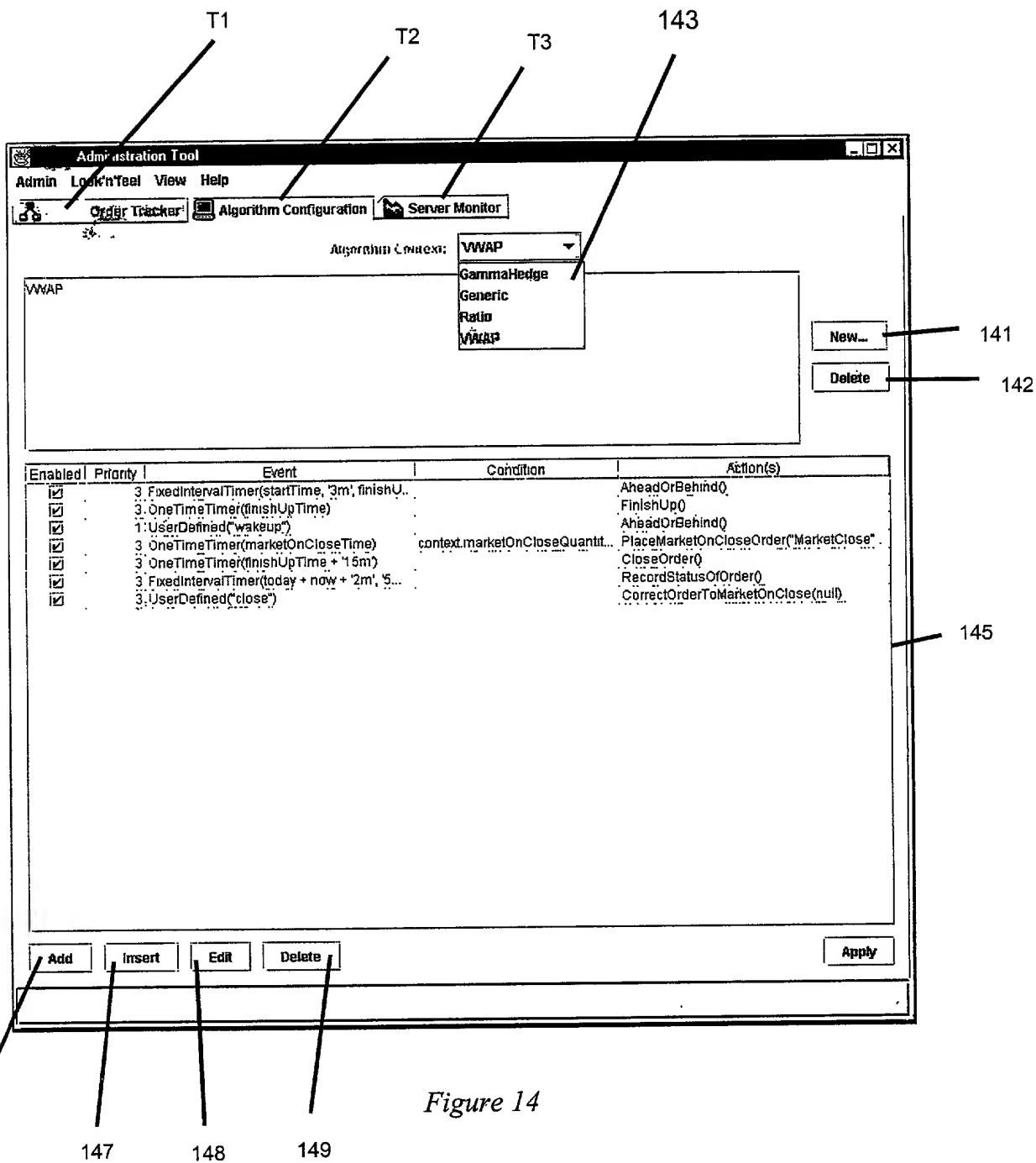


Figure 14

File View Server Look'n'Feel Help

Client Order Tracker Algorithm Configuration Server Monitor

Algorithm Context: TVWVAP

HullTVWVAP

HullTVWVAP

TVWVAP

TestTVWVAP

New..

Delete

| Enabled | Priority | Event | Condition | Action(s) |
|-------------------------------------|----------|-----------------------------------|--------------------------------|---------------------------------------|
| <input checked="" type="checkbox"/> | 3 | FixedIntervalTimer(30s; finishUp) | | AheadOfBehind0 |
| <input checked="" type="checkbox"/> | 3 | OneTimeTimer(finishUpTime) | | FinishUp0 |
| <input checked="" type="checkbox"/> | 3 | UserDefined("cancel") | | CancelSubOrders0 |
| <input checked="" type="checkbox"/> | 3 | UserDefined("correct") | | CorrectOrderPrice("","context.mai..") |
| <input checked="" type="checkbox"/> | 3 | UserDefined("correctd") | | CorrectOrderQuantity(C00,"") |
| <input checked="" type="checkbox"/> | 3 | UserDefined("correctm") | | CorrectOrderToMarket("MM") |
| <input checked="" type="checkbox"/> | 3 | UserDefined("limit") | | PlaceLimitOrder(context.mai.k.st... |
| <input checked="" type="checkbox"/> | 3 | UserDefined("wakeUp") | | AheadOfBehind0 |
| <input checked="" type="checkbox"/> | 3 | OneTimeTimer(m... | context.mai.k.closeQuart... | PlaceMarketOrder(context.mai.k... |
| <input checked="" type="checkbox"/> | 3 | OneTimeTimer(fin... | | CloseOrder0 |
| <input checked="" type="checkbox"/> | 3 | FixedIntervalTimer... | | RecordStatusOrder0 |
| <input checked="" type="checkbox"/> | 3 | UserDefined("clos... | | FinishUp0 |
| <input checked="" type="checkbox"/> | 3 | UserDefined("sum... | | RecordOrderSummar0 |
| <input checked="" type="checkbox"/> | 3 | Tick(mainInstrument) | context.mai.kornNumber <= 0 .. | AheadOfBehind0 |
| <input checked="" type="checkbox"/> | 2 | Execution("") | | AheadOfBehind0 |
| <input checked="" type="checkbox"/> | 3 | UserDefined("market") | | PlaceMarketOrder(context.mai.kn... |
| <input checked="" type="checkbox"/> | 3 | UserDefined("self") | | PlaceMarketOrder(context.mai.kn... |
| <input checked="" type="checkbox"/> | 3 | UserDefined("exception") | | ThrowException0 |

Add

Insert

Edit

Delete

Figure 15

Action Binding [X]

☒ Enabled Priority 3 (Default) ▼

Event: **OneTimeTimer** ▼

A one-time timer that will go off at time.

| Property | Expression |
|----------|-------------------|
| time | marketOnCloseTime |

Condition: context.marketOnCloseQuantity > 0

Actions

| Action |
|---|
| PlaceMarketOnCloseOrder(context.mainInstrumentId, "MarketClose", context.marketOnCloseQuantity,) |

Ok Cancel

Figure 16

